

The limit class of Gehring type G_∞ in the n -dimensional case

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RIASSUNTO: *Si stabilisce un teorema di propagazione per una classe di funzioni verificanti una disuguaglianza limite di tipo Gehring estendendo al caso n -dimensionale un precedente risultato degli autori. Fondamentale per tale estensione è la caratterizzazione di tali funzioni mediante disuguaglianze inverse di tipo Chebychev; tale caratterizzazione è ottenuta utilizzando un teorema di ricoprimento stabilito da BOJARSKI, SBORDONE e WIK in [3].*

ABSTRACT: *We consider a class of functions verifying a limit case of Gehring inequalities and we state a propagation theorem that extends a previous result of the authors to the n -dimensional case. A crucial property to get this extension is a characterization of the functions in terms of Chebychev reverse inequalities; the main tool for obtaining this characterization is a covering lemma stated by BOJARSKI, SBORDONE and WIK in [3].*

1 – Introduction

The functional classes related to Gehring and Muckenhoupt conditions have been widely investigated (see, for instance [4], [7], [14], [17]; these conditions and the limit cases have been considered in some recent papers ([1], [2], [3], [5], [10], [11], [13], [16]). Let us recall some definitions

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and notations; through the paper, interval stands for an open bounded rectangle with sides parallel to the coordinate axes; furthermore, for a given real function defined over a set X , f_Y stands for the restriction of f to Y , for every $Y \subseteq X$.

In the sequel, we will consider classes of non negative measurable functions defined over open bounded intervals of R^n . The class $A_p = A_p(I_0; k)$, $k \geq 1$, is the class of functions that verify the inequality

$$(1.1) \quad \left(\int_I f(x) dx \right) \left(\int_I f(x)^{-\frac{1}{p-1}} dx \right)^{p-1} \leq k,$$

for every interval I contained in the open bounded interval I_0 , where $\int_I f dx$ stands for the mean value of f over I : $\frac{1}{|I|} \int_I f dx$.

The Muckenhoupt class $A_1 = A_1(I_0; c)$, $c \geq 1$ is the class of the functions that verify, for every interval $I \subseteq I_0$, the inequality

$$\left(\int_I f(x) dx \right) \leq c \operatorname{ess\,inf}_I f(x).$$

In [2] it has been introduced the Gehring limit class $G_\infty = G_\infty(I_0; c)$, $c > 1$, of the functions f verifying the inequality

$$(1.2) \quad \operatorname{ess\,sup}_I f(x) \leq c \int_I f(x) dx,$$

for every interval $I \subseteq I_0$. We have proved a theorem concerning, in the one dimensional case, the propagation of the inequalities (1.2) to inequalities of kind (1.1). The main tool in the proof is the increasing rearrangement f_* of a function f : indeed, if f is in G_∞ , then f_* is in G_∞ too, with the same constant. This argument fails to be true in the n -dimensional case ($n \geq 2$) as can be shown by a counter-example that uses an argument of [3] and the implication $f \in A_1 \Rightarrow 1/f \in G_\infty$.

Our goal in this paper is to extend the above result to the n -dimensional case. Indeed we prove the following

THEOREM 1. *Let f be in $G_\infty(I_0; c)$, that is f verifies the inequality (1.2) for every interval $I \subseteq I_0$; then f is in $A_p(I_0; \frac{1}{c}(\frac{p-1}{p-c})^{p-1})$ for every $p > c$. The constant $\frac{1}{c}(\frac{p-1}{p-c})^{p-1}$ and the lower bound c for the exponents cannot be improved.*

This theorem states for the class G_∞ a result corresponding to one stated for the class A_1 in [3] in the one-dimensional case and extended in [10] to the n -dimensional case.

The class G_∞ is related to the class A_1 by the implication $f \in A_1 \Rightarrow 1/f \in G_\infty$, but the reverse implication does not hold (see remark (2.8) in [2]): this justifies the interest for investigating the properties of the class G_∞ as in the above theorem.

To get our result, in the same line of thinking of [10], but applying a covering lemma proved in [3], we obtain a characterization of G_∞ in terms of a reverse Chebychev type inequality.

The method we follow doesn't yield, immediately, the propagation when the inequalities (1.2) are satisfied over cubes, because we should need a suitable covering lemma and a related characterization in terms of reverse Chebychev inequalities that are not available at the moment; propagation results, without the optimality for the exponent, related to the condition A_1 over spheres and cubes have been obtained in [11]; the similar problem for the class G_∞ is an open question.

2 – Characterization of G_∞

In the following, $\mu^{(n)}(\cdot)$ stands for the n -dimensional measure of a measurable subset of R^n ; if f is a non negative measurable function defined over a set X , the notation $\{f < \lambda\}$ stands for the set $\{x \in X : f(x) < \lambda\}$.

The following lemmas will be useful to obtain the characterization of G_∞ in terms of Chebychev like inequalities.

LEMMA 1 [3]. *Let E be a measurable bounded set of R ; then for every $\varepsilon > 0$ there exists a sequence $(I_\nu)_{\nu=1}^\infty$ of subintervals with mutually disjoint interiors such that*

- i) $|E \cap \bigcup_\nu I_\nu| = |E|$
- ii) $(1 - \varepsilon)|I_\nu| \leq |I_\nu \cap E| < |I_\nu| \quad \nu = 1, 2, \dots$

LEMMA 2. *Let f be a nonnegative measurable function over a measurable set X of R^n of finite measure. Then the inequality*

$$(2.1) \quad \lambda|\{f < \lambda\}| \leq c \int_{\{f < \lambda\}} f \, dx \quad c > 1$$

holds for every $\lambda \leq \text{ess sup } f$ if and only if the inequality

$$f(x)|\{f < f(x)\}| \leq c \int_{\{f < f(x)\}} f \, dt$$

holds a.e. in X .

PROOF. Fix a representative of $f(x)$, call it f and denote by $f(X)$ its range. Of course, it is enough to prove the “if” part of the statement, by choosing $\lambda \notin f(X)$, $\lambda \in [0, \text{ess sup } f]$.

Suppose $\lambda \neq \text{ess sup } f$ and set $\lambda^* = \sup\{y \in [\lambda, \text{ess sup } f] : t \notin f(X) \forall t \in [\lambda, y]\}$.

If $\lambda^* \in f(X)$ then

$$\lambda|\{x : f(x) < \lambda\}| \leq \lambda^*|\{x : f(x) < \lambda^*\}| \leq c \int_{\{f < \lambda^*\}} f \, dx = c \int_{\{f < \lambda\}} f \, dx.$$

If $\lambda^* \notin f(X)$ then we can consider a sequence $(\lambda_n)_{n \in \mathbb{N}}$ such that $\lambda_n \in f(X)$ and $\lambda_n \rightarrow \lambda^*$: indeed it is enough to choose $\lambda_n \in [\lambda^*, \lambda^* + 1/2^n] \cap f(X) \forall n \in \mathbb{N}$.

Then we get

$$\begin{aligned} \lambda|\{x : f(x) < \lambda\}| &\leq \lambda^*|\{x : f(x) < \lambda^*\}| = \lim_n \lambda_n |\{x : f(x) < \lambda_n\}| \leq \\ &\leq c \lim_n \int_{\{f < \lambda_n\}} f \, dt = c \int_{\{f \leq \lambda^*\}} f \, dx = c \int_{\{f < \lambda\}} f \, dx, \end{aligned}$$

from which (2.1) immediately follows.

Suppose now $\lambda = \text{ess sup } f \notin f(X)$. If $\lambda < +\infty$ then consider a sequence $(\lambda_n)_{n \in \mathbb{N}}$ such that $\lambda_n \in [\lambda - 1/2^n, \lambda] \cap f(X) \forall n \in \mathbb{N}$.

Obviously $\lambda_n \rightarrow \lambda$ and $\{x : f(x) < \lambda\} = \bigcup_n \{x : f(x) < \lambda_n\}$. Then we get

$$\begin{aligned} \lambda|\{x : f(x) < \lambda\}| &= \lim_n \lambda_n |\{x : f(x) < \lambda_n\}| \leq \\ &\leq c \lim_n \int_{\{f < \lambda_n\}} f \, dx \leq c \int_{\{f < \lambda\}} f \, dx. \end{aligned}$$

If $\lambda = +\infty$ (2.1) follows in a similar way by choosing a suitable sequence $(\lambda_n)_{n \in \mathbb{N}}$ in $f(X)$. \square

LEMMA 3. *Let $I_0 = (a_1, b_1) \times \dots \times (a_n, b_n)$ be an open interval of R^n and f in $G_\infty(I_0; c)$. Then, for a.e. $x_n \in (a_n, b_n)$, the function $f(\cdot, x_n)$ lies in $G_\infty(J_0; c)$, where $J_0 = (a_1, b_1) \times \dots \times (a_{n-1}, b_{n-1})$.*

PROOF. Let J be an open $(n - 1)$ -dimensional subinterval of J_0 and $\bar{x}_n \in (a_n, b_n)$. Choose $\delta > 0$ such that $I_\delta = (\bar{x}_n - \delta, \bar{x}_n + \delta) \subseteq (a_n, b_n)$. As f lies in $G_\infty(I_0; c)$ it is

$$\begin{aligned} \operatorname{ess\,sup}_{J \times I_\delta} f &\leq \frac{c}{|J \times I_\delta|} \int_{J \times I_\delta} f \, dx = \frac{c}{|J \times I_\delta|} \int_{I_\delta} \int_J f(\cdot, x_n) d\mu^{(n-1)} dx_n = \\ &= c \int_{I_\delta} \int_J f(\cdot, x_n) d\mu^{(n-1)} dx_n; \end{aligned}$$

therefore for a.e. $\bar{x}_n \in (a_n, b_n)$

$$\operatorname{ess\,sup}_J f(\cdot, \bar{x}_n) \leq \operatorname{ess\,sup}_{J \times I_\delta} f \leq c \int_{I_\delta} \int_J f(\cdot, x_n) d\mu^{(n-1)} dx_n$$

and, by Lebesgue differentiation theorem, we get, for $\delta \rightarrow 0$,

$$\operatorname{ess\,sup}_J f(\cdot, \bar{x}_n) \leq c \int_J f(\cdot, \bar{x}_n) d\mu^{(n-1)} \quad \forall \bar{x}_n \in (a_n, b_n) \text{ a.e.} \quad \square$$

The following theorem give a characterization of the functional class G_∞ in terms of reverse Chebychev inequalities; it states a new result also in the one-dimensional case.

THEOREM 2. *Let $I_0 = (a_1, b_1) \times \dots \times (a_n, b_n)$ be an open interval of R^n . Then the following propositions are equivalent:*

- a) f is in $G_\infty(I_0; c)$
- b) for every open subinterval I of I_0 and for every $\lambda \leq \operatorname{ess\,sup}_I f$ it results

$$(2.2) \quad \lambda |\{f_I < \lambda\}| \leq c \int_{\{f_I < \lambda\}} f \, dx$$

- c) for every open subinterval I of I_0 and for a.e. every $x \in I$ it results

$$f(x) |\{f_I < f(x)\}| \leq c \int_{\{f_I < f(x)\}} f \, dt$$

PROOF. The equivalence between b) and c) immediately follows by Lemma 2; then we have just to prove that a) is equivalent to b). Let I be a subinterval of I_0 ; by (2.2) we get

$$\begin{aligned} c \int_I f \, dx &= c \left[\int_{\{f_I \geq \lambda\}} f \, dx + \int_{\{f_I < \lambda\}} f \, dx \right] \geq \\ &\geq c\lambda |\{f_I \geq \lambda\}| + \lambda |\{f_I < \lambda\}| \geq \lambda |I| \end{aligned}$$

and this ensures, for $\lambda = \operatorname{ess\,sup}_I f$, that f lies in $G_\infty(I_0; c)$.

Conversely, let us suppose that f belongs to $G_\infty(I_0; c)$; we shall prove the validity of (2.2) by induction on the dimension n .

In the case $n = 1$, let I be a subinterval of I_0 , $\lambda \leq \operatorname{ess\,sup}_I f$, $E = \{x \in I : f(x) < \lambda\} = \{f_I < \lambda\}$ and D the set of the density points of $I - E = \{x \in I : f(x) \geq \lambda\}$.

If $|E| = |I|$, then $\lambda = \operatorname{ess\,sup}_I f$ and (2.2) follows.

If $|E| < |I|$ then we apply Lemma 1 to E and we get

$$(2.3) \quad \lambda |I \cap I_\nu| \leq \operatorname{ess\,sup}_{I \cap I_\nu} f |I \cap I_\nu| \leq c \int_{I \cap I_\nu} f \, dx, \quad \text{for every } \nu.$$

Indeed by the strict inequality in ii) it results $|I_\nu - E| > 0$ for every $\nu = 1, 2, \dots$; if it is also $|I_\nu \cap I - E| = |\{f_{I_\nu} \geq \lambda\}| > 0$ then

$$\lambda \leq \operatorname{ess\,sup}_{I_\nu} f, \quad \nu = 1, 2, \dots,$$

and so, because f is in $G_\infty(I_0; c)$, (2.3) follows.

Let now $|I_\nu \cap I - E| = |\{f_{I \cap I_\nu} \geq \lambda\}| = 0$: by the strict inequality in ii) and the maximality of the intervals $I_\nu =]a_\nu, b_\nu[$ (see proof of Lemma 1 in [3]), if we consider, for $h \in \mathbb{N}$, the interval $I_\nu^h =]a_\nu - \frac{1}{2h}, b_\nu + \frac{1}{2h}[$, then we get $|I_\nu^h \cap I - E| = |\{f_{I \cap I_\nu^h} \geq \lambda\}| > 0$ and $\lambda \leq \operatorname{ess\,sup}_{I \cap I_\nu^h} f$; so

$$\lambda |I \cap I_\nu| \leq \operatorname{ess\,sup}_{I \cap I_\nu^h} f |I \cap I_\nu^h| \leq c \int_{I \cap I_\nu^h} f \, dx$$

and for $h \rightarrow +\infty$ we obtain (2.3) again.

Moreover the conditions i) and ii) in the Lemma 1 ensure that

$$(2.4) \quad \begin{aligned} (1 - \varepsilon) \left| \bigcup_{\nu} I_{\nu} \right| &\leq \sum_{\nu} |I_{\nu} \cap E| = \sum_{\nu} |I \cap I_{\nu} \cap E| = \\ &= \left| \bigcup_{\nu} I_{\nu} \cap E \right| = |E| \leq \left| I \cap \bigcup_{\nu} I_{\nu} \right| \end{aligned}$$

and from inequalities (2.4) and (2.3)

$$\begin{aligned} \lambda |E| &\leq \lambda \left| I \cap \bigcup_{\nu} I_{\nu} \right| = \lambda \sum_{\nu} |I \cap I_{\nu}| \leq c \sum_{\nu} \left[\int_{I \cap I_{\nu} \cap E} f \, dx + \int_{I \cap I_{\nu} - E} f \, dx \right] = \\ &= c \left[\int_{\bigcup_{\nu} I_{\nu} \cap E} f \, dx + \int_{I \cap \bigcup_{\nu} I_{\nu} - E} f \, dx \right] = c \left[\int_E f \, dx + \int_{\bigcup_{\nu} I_{\nu} - E} f \, dx \right]; \end{aligned}$$

as $|\bigcup_{\nu} I_{\nu} - E| \rightarrow 0$ for $\varepsilon \rightarrow 0$ because of (2.4), the above inequality gives

$$\lambda |E| \leq c \int_E f(x) \, dx,$$

that is (2.2) is verified in the one dimensional case.

Let now I_0 be an open interval of R^n , $n \geq 2$, and f in $G_\infty(I_0; c)$. Let us suppose the validity of (2.2) in the dimension $n - 1$. Given $I = (a_1, b_1) \times \dots \times (a_n, b_n)$ and $\lambda \leq \text{ess sup}_I f$. We apply Lemma 1 to the set $E = \{x_n \in (a_n, b_n) : f_I(\cdot, x_n) < \lambda\}$ and we find that, for every ν

$$(2.5) \quad |I_{\nu} - E| = |\{x_n \in I_{\nu} : f_I(\cdot, x_n) \geq \lambda\}| > 0;$$

further, if we set $I^{(n-1)} = (a_1, b_1) \times \dots \times (a_{n-1}, b_{n-1})$, we get

$$(2.6) \quad \begin{aligned} (1 - \varepsilon) \left| \bigcup_{\nu} (I^{(n-1)} \times I_{\nu}) \right| &\leq \left| \bigcup_{\nu} (I^{(n-1)} \times (I_{\nu} \cap E)) \right| = \\ &= \left| I^{(n-1)} \times \left(\bigcup_{\nu} I_{\nu} \cap E \right) \right| = |I^{(n-1)} \times E| \leq \left| \bigcup_{\nu} (I^{(n-1)} \times I_{\nu}) \right|. \end{aligned}$$

Because of (2.5), for every ν , it is $|I^{(n-1)} \times (I_{\nu} - E)| = |\{f_{I^{(n-1)} \times I_{\nu}} \geq \lambda\}| > 0$ and so $\lambda \leq \text{ess sup}_{I^{(n-1)} \times I_{\nu}} f$.

Then, by i) in Lemma 1 and as f is in $G_\infty(I_0; c)$

$$\begin{aligned} \lambda|I^{(n-1)} \times E| &\leq \lambda \left| I^{(n-1)} \times \bigcup_\nu I_\nu \right| = \lambda \sum_\nu |I^{(n-1)} \times I_\nu| \leq \\ &\leq \sum_\nu \operatorname{ess\,sup}_{I^{(n-1)} \times I_\nu} f |I^{(n-1)} \times I_\nu| \leq c \sum_\nu \int_{I^{(n-1)} \times I_\nu} f \, dx = \\ &= c \int_{\bigcup_\nu (I^{(n-1)} \times I_\nu)} f \, dx = c \left[\int_{\bigcup_\nu (I^{(n-1)} \times (I_\nu \cap E))} f \, dx + \int_{\bigcup_\nu (I^{(n-1)} \times (I_\nu - E))} f \, dx \right]. \end{aligned}$$

By i) in Lemma 1 and as $|\bigcup_\nu I^{(n-1)} \times (I_\nu - E)| \rightarrow 0$ for $\varepsilon \rightarrow 0$ because of (2.6), by the above inequality we get

$$\lambda|I^{(n-1)} \times E| \leq c \int_{I^{(n-1)} \times E} f \, dx,$$

that is

$$(2.7) \quad \lambda \int_{I^{(n-1)} \times E} \chi_{\{f < \lambda\}} \, dx \leq c \int_{I^{(n-1)} \times E} f \, dx.$$

On the other hand the formula (2.2) is true in the $n - 1$ dimensional case and this fact, with Lemma 3, ensures that

$$\begin{aligned} &\lambda \int_{I^{(n-1)} \times ((a_n, b_n) - E)} \chi_{\{f < \lambda\}} \, dx = \\ (2.8) \quad &= \int_{(a_n, b_n) - E} dx_n \cdot \lambda \int_{I^{(n-1)}} \chi_{\{f < \lambda\}} \, d\mu_{n-1} \leq \\ &\leq \int_{(a_n, b_n) - E} dx_n \cdot c \int_{I^{(n-1)}} f \chi_{\{f < \lambda\}} \, d\mu_{n-1} = \\ &= c \int_{I^{(n-1)} \times ((a_n, b_n) - E)} f \chi_{\{f < \lambda\}} \, dx. \end{aligned}$$

By (2.7) and (2.8) it follows

$$\lambda|\{f_I < \lambda\}| = \lambda \int_I \chi_{\{f < \lambda\}} \, dx \leq c \int_{\{f_I < \lambda\}} f \, dx. \quad \square$$

REMARK 1. An alternative way to get the implication a) \Rightarrow b) in the one dimensional case is suggested by the proof of Lemma 3.4 of [10] as it follows.

Let I be a subinterval of I_0 , $\lambda = \text{ess sup}_I f$, $E = \{x \in I : f(x) < \lambda\} = \{f_I < \lambda\}$ and D the set of the density points of $I - E = \{x \in I : f(x) \geq \lambda\}$.

If $|E| = |I|$, then $\lambda = \text{ess sup}_I f$ and (2.2) follows.

Suppose $|E| < |I|$. Then for every $\varepsilon \in]0, |I - E|[$, we consider an open set $U_\varepsilon \subset I$ containing the set $E \cup [(I - E) - D]$ with $|U_\varepsilon| < |E| + \varepsilon$.

Since U_ε is open there are countably many pairwise disjoint open subintervals I_ν of I such that $U_\varepsilon = \bigcup_\nu I_\nu$.

For $\sigma > 1$, and for every ν , set $J_\nu = \sigma I_\nu \cap I$. It results $I_\nu \subset J_\nu \subset I$ and $|J_\nu \cap (I - E)| > 0$, then $\lambda = \text{ess sup}_{J_\nu} f$ and so

$$\lambda |J_\nu| \leq \text{ess sup}_{J_\nu} f \cdot |J_\nu| \leq c \int_{J_\nu} f(x) dx$$

that is

$$\lambda \sigma |I_\nu| \leq c \int_{\sigma I_\nu} f(x) dx$$

and, as $\sigma \rightarrow 1$,

$$\lambda |I_\nu| \leq c \int_{I_\nu} f(x) dx.$$

So we have:

$$\begin{aligned} \lambda |E| &\leq \lambda |U_\varepsilon| = \lambda \sum_\nu |I_\nu| \leq c \sum_\nu \int_{I_\nu} f dx = c \int_{U_\varepsilon} f dx = \\ &= c \int_E f dx + \int_{U_\varepsilon - E} f dx, \end{aligned}$$

and, because $|U_\varepsilon - E| \rightarrow 0$ for $\varepsilon \rightarrow 0$, we get $\lambda |E| \leq c \int_E f dx$.

COROLLARY. In the hypotheses of Theorem 2 if f is in $G_\infty(I_0; c)$, then the inequality (2.2) holds for every open subinterval I of I_0 and for every $\lambda \leq \alpha_I = c \int_I f(x) dx$.

PROOF. If $\lambda \leq \text{ess sup}_I f$, then the assertion follows from the implication a) \Rightarrow b) of Theorem 2. If $\text{ess sup}_I f < \lambda \leq \alpha_I = c \int_I f(x) dx$, then it is $\{f_I < \lambda\} = I$ and so $\lambda |\{f_I < \lambda\}| \leq \alpha_I |I| = c \int_{\{f_I < \lambda\}} f dx$. \square

3 – Propagation

The following lemmas are crucial to obtain the propagation of the inequalities (1.2), characterizing the class G_∞ , into the inequalities (1.1) with suitable constants and exponents.

LEMMA 4. *Let μ be a σ -finite positive measure on a σ -algebra over a set X and $f : X \rightarrow]0, +\infty[$ measurable. If $\varphi :]0, +\infty[\rightarrow]0, +\infty[$ is decreasing, absolutely continuous in $]0, t[$ for every $t < +\infty$, and it results $\lim_{t \rightarrow +\infty} \varphi(t) = 0$, then*

$$\int_X \varphi \circ f \, d\mu = - \int_0^{+\infty} \varphi'(t) \mu(\{f < t\}) \, dt.$$

PROOF. It follows by Fubini theorem and the equality $\varphi(f(x)) = - \int_{f(x)}^{+\infty} \varphi'(t) \, dt$ (see also [15]). \square

LEMMA 5. *In the hypotheses of Lemma 4 it results, for every $\lambda > 0$*

$$(3.1) \quad \int_{\{f < \lambda\}} \varphi(f(x)) \, d\mu = - \int_0^\lambda \varphi'(t) \mu(\{f < t\}) \, dt + \varphi(\lambda) \mu(\{f < \lambda\}).$$

PROOF. By applying Lemma 4 to the set $E_\lambda = \{f < \lambda\}$, we get

$$\begin{aligned} \int_{\{f < \lambda\}} \varphi(f(x)) \, d\mu &= - \int_0^{+\infty} \varphi'(t) \mu(\{x \in E_\lambda : f(x) < t\}) \, dt = \\ &= - \int_0^\lambda \varphi'(t) \mu(\{x \in E_\lambda : f(x) < t\}) \, dt + \\ &= - \int_\lambda^{+\infty} \varphi'(t) \mu(\{x \in E_\lambda : f(x) < t\}) \, dt = \\ &= - \int_0^\lambda \varphi'(t) \mu(\{x \in E_\lambda : f(x) < t\}) \, dt - \mu(E_\lambda) \int_\lambda^{+\infty} \varphi'(t) \, dt = \\ &= - \int_0^\lambda \varphi'(t) \mu(E_t) \, dt + \varphi(\lambda) \mu(E_\lambda). \end{aligned} \quad \square$$

REMARK 2. By choosing $\varphi(t) = t^r$, $r < 0$, the equality (3.1) becomes

$$(3.2) \quad \int_{\{f < \lambda\}} f(x)^r d\mu = -r \int_0^\lambda t^{r-1} \mu(\{f < t\}) dt + \lambda^r \mu(\{f < \lambda\}).$$

The next lemma ensures the propagation of the reverse Chebychev type inequalities (2.1) and the sommability of suitable negative powers of the involved function f .

LEMMA 6. *Let $X \subseteq R^n$ be a measurable set with $|X| < +\infty$ and f a positive measurable function on X . If there exist $\alpha > 0$ and $c > 1$ s.t.*

$$(3.3) \quad \lambda|\{f < \lambda\}| \leq c \int_{\{f < \lambda\}} f dx$$

for every $\lambda \leq \alpha$, then, for every $\lambda \leq \alpha$ and $r : \frac{1}{1-c} < r < 0$, it results

$$(3.4) \quad \int_{\{f < \lambda\}} f(x)^r dx \leq \frac{\lambda^r}{rc - r + 1} |\{f < \lambda\}|.$$

PROOF. Let r be a negative number and $d\mu = f dx$; by applying the equality (3.2) with exponent $r - 1$, we get

$$\begin{aligned} \int_{\{f < \lambda\}} f^r dx &= \int_{\{f < \lambda\}} f^{r-1} d\mu = -(r-1) \int_0^\lambda t^{r-2} \mu(\{f < t\}) dt + \\ &\quad + \lambda^{r-1} \mu(\{f < \lambda\}) = \\ &= (1-r) \int_0^\lambda t^{r-2} \left(\int_{\{f < t\}} d\mu \right) dt + \lambda^{r-1} \int_{\{f < \lambda\}} d\mu = \\ &= (1-r) \int_0^\lambda t^{r-2} \left(\int_{\{f < t\}} f dx \right) dt + \lambda^{r-1} \int_{\{f < \lambda\}} f dx; \end{aligned}$$

then, by (3.3)

$$\begin{aligned} \int_{\{f < \lambda\}} f^r dx &\geq (1-r) \int_0^\lambda t^{r-2} \frac{t}{c} |\{f < t\}| dt + \lambda^{r-1} \frac{\lambda}{c} |\{f < \lambda\}| = \\ &= \frac{1-r}{c} \int_0^\lambda t^{r-1} |\{f < t\}| dt + \frac{\lambda^r}{c} |\{f < \lambda\}|; \end{aligned}$$

by the above inequality and representing $\int_0^\lambda t^{r-1} |\{f < t\}| dt$ by means of the formula (3.2), we obtain the inequality

$$\int_{\{f < \lambda\}} f^r dx \geq \frac{r-1}{rc} \left[\int_{\{f < \lambda\}} f^r dx - \lambda^r |\{f < \lambda\}| \right] + \frac{\lambda^r}{c} |\{f < \lambda\}|$$

or, in other terms

$$\frac{r-1-rc}{rc} \int_{\{f < \lambda\}} f^r dx \leq \lambda^r \frac{r-1}{rc} |\{f < \lambda\}| - \frac{\lambda^r}{c} |\{f < \lambda\}| = -\frac{\lambda^r}{rc} |\{f < \lambda\}|;$$

for $\frac{r-1-rc}{rc} > 0$, that is $r > \frac{1}{1-c}$, the above inequality is equivalent to (3.4). \square

REMARK 3. The inequality (3.4), written for $r = -\frac{1}{p-1}$, holds for $p > c$:

$$(3.5) \quad \int_{\{f < \lambda\}} f^{-\frac{1}{p-1}} dx \leq \lambda^{-\frac{1}{p-1}} \frac{p-1}{p-c} |\{f < \lambda\}|.$$

REMARK 4. The lower bound $\frac{1}{1-c}$ for the exponent r and the constant $\frac{\lambda^r}{rc-r+1}$ in (3.4) are the best possible. Indeed for the function

$$f : x = (x_1, x_2, \dots, x_n) \in (0, 1)^n \rightarrow x_1^{c-1} \quad c > 1$$

and for $\lambda \leq 1$, it results

$$\{f < \lambda\} = \{x : x_1^{c-1} < \lambda\} = \{x : x_1 < \lambda^{\frac{1}{c-1}}\} = (0, \lambda^{\frac{1}{c-1}}) \times (0, 1)^{n-1}$$

and

$$\int_{\{f < \lambda\}} f dx = \int_0^{\lambda^{\frac{1}{c-1}}} x_1^{c-1} dx_1 = \left[\frac{x_1^c}{c} \right]_0^{\lambda^{\frac{1}{c-1}}} = \frac{1}{c} \lambda \lambda^{\frac{1}{c-1}};$$

finally

$$c \int_{\{f < \lambda\}} f dx = \lambda |\{f < \lambda\}|;$$

so f verifies the condition (3.3) for every $\lambda \leq 1$. Furthermore f is not integrable for $r \leq \frac{1}{1-c}$ and

$$\begin{aligned} \int_{\{f < \lambda\}} f^r dx &= \int_{\{f < \lambda\}} x_1^{r(c-1)} dx = \int_0^{\lambda^{\frac{1}{c-1}}} x_1^{rc-r} dx_1 = \left[\frac{x_1^{rc-r+1}}{rc-r+1} \right]_0^{\lambda^{\frac{1}{c-1}}} = \\ &= \frac{\lambda^{\frac{rc-r+1}{c-1}}}{rc-r+1} = \frac{\lambda^r}{rc-r+1} \lambda^{\frac{1}{c-1}} \end{aligned}$$

that is

$$\int_{\{f < \lambda\}} f^r dx = \frac{\lambda^r}{rc-r+1} |\{f < \lambda\}|. \quad \square$$

Once the above results have been acquired, we are able to exhibit the proof of Theorem 1 (see the Introduction)

PROOF OF THEOREM 1. By applying the corollary of Theorem 2 and Lemma 6 with $r = -\frac{1}{p-1}$ (see Remark 3) we get, for every interval $I \subseteq I_0$, $\lambda \leq c \int_I f(x) dx$ and $p > c$

$$\begin{aligned} \int_I f^{-\frac{1}{p-1}} dx &= \int_{\{f_I < \lambda\}} f^{-\frac{1}{p-1}} dx + \int_{\{f_I \geq \lambda\}} f^{-\frac{1}{p-1}} dx \leq \\ &\leq \lambda^{-\frac{1}{p-1}} \left(\frac{p-1}{p-c} \right) |\{f_I < \lambda\}| + \int_{\{f_I \geq \lambda\}} f^{-\frac{1}{p-1}} dx \leq \\ &\leq \lambda^{-\frac{1}{p-1}} \left(\frac{p-1}{p-c} \right) |\{f_I < \lambda\}| + \lambda^{-\frac{1}{p-1}} |\{f_I \geq \lambda\}| \leq \\ &\leq \lambda^{-\frac{1}{p-1}} \left(\frac{p-1}{p-c} \right) |\{f_I < \lambda\}| + \\ &\quad + \lambda^{-\frac{1}{p-1}} \left(\frac{p-1}{p-c} \right) |\{f_I \geq \lambda\}| = \lambda^{-\frac{1}{p-1}} \left(\frac{p-1}{p-c} \right) |I|. \end{aligned}$$

By choosing $\lambda = c \int_I f(x) dx$ we obtain

$$\int_I f^{-\frac{1}{p-1}} dx \leq \left(c \int_I f(x) dx \right)^{-\frac{1}{p-1}} \frac{p-1}{p-c} |I|$$

that is

$$(3.6) \quad \left(\int_I f(x) dx \right) \left(\int_I f(x)^{-\frac{1}{p-1}} dx \right)^{p-1} \leq \frac{1}{c} \left(\frac{p-1}{p-c} \right)^{p-1}.$$

The constant $\frac{1}{c}(\frac{p-1}{p-c})^{p-1}$ and the lower bound c for the exponent p are the best possible. Indeed the function

$$f : x = (x_1, x_2, \dots, x_n) \in (0, 1)^n \rightarrow x_1^{c-1}, \quad c > 1,$$

is in $G_\infty(I_0; c)$ and verifies (3.7) as equalities, for every $p > c$; furthermore f lies in $L^{-\frac{1}{p-1}}$ if, and only if, $p > c$. \square

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